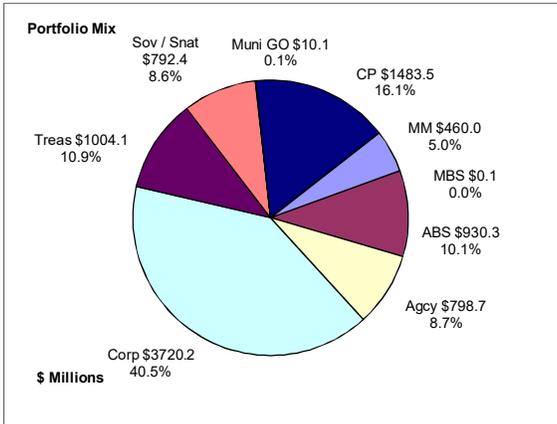


Colorado Treasury Pool

September 30, 2019



Portfolio Value

Market Value \$9,260.9 Million
Book Value \$9,199.4 Million

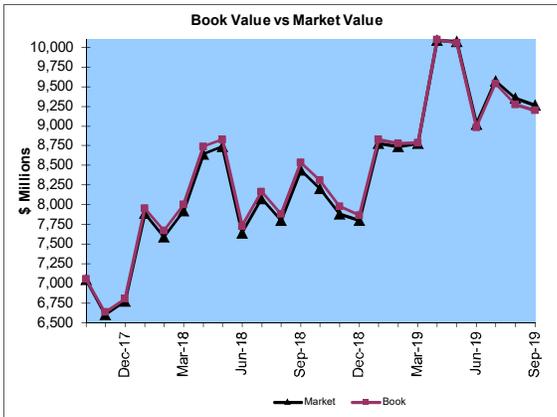
Yield and Average Maturity

Portfolio Book Yield 2.30%
Portfolio Average Maturity 29 Months

Total Return Performance

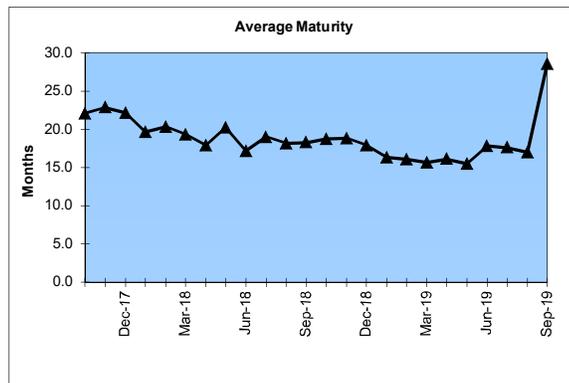
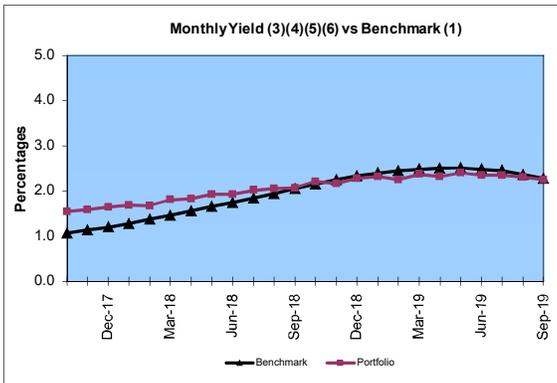
Portfolio 0.77%
Benchmark* 1.41%

*BarCap US Aggregate (50%) Plus BarCap US Treasury Bill – 1-3 months (50%)



Portfolio Quality

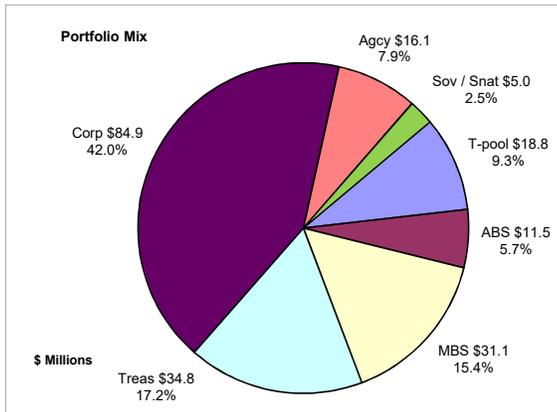
	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							10.1%
Corporates		3.4%	20.8%	65.2%	10.6%				40.5%
Mortgage Securities			100.0%						0.0%
Commercial Paper	100.0%								16.1%
Treasuries			100.0%						10.9%
Federal Agencies			100.0%						8.7%
Sov / Snt		40.9%	59.1%						8.6%
Muni GOs			100.0%						0.1%
Certificates of Deposit								100.0%	5.0%
Money Market Funds								100.0%	5.0%
Total Portfolio	16.1%	15.0%	33.2%	26.4%	4.3%			5.0%	100.0%



	\$ Millions		Book	Performance
	Average Portfolio	Realized Income	Yield	Benchmarks (2)
FY '20 YTD	9,397.8	54.1 ⁶	2.3%	2.3%
Last 12 months	9,135.2	210.2	2.3%	2.3%
FY '19	8,804.2	197.4 ⁵	2.2%	2.5%
FY '18	7,744.9	130.5 ⁴	1.7%	1.8%
FY '17	7,635.0	87.8 ³	1.2%	0.8%
FY '16	7,972.4	77.0	1.0%	0.5%
FY '15	7,661.9	79.2	1.0%	0.2%
Avg FY '15-'19	7,963.7	114.4	1.4%	1.1%

- (1) 12 month moving average of the constant maturity yield on the 1 year Treasury note through June 2019; 12 month moving average of the constant maturity yield on the 2 year Treasury note beginning July 2019
- (2) 12 month moving average of the constant maturity yield on the 1 year Treasury note at end of period through June 2019; 12 month moving average of the constant maturity yield on the 2 year Treasury note at end of period beginning July 2019
- (3) Excludes \$80K in net gains for FYTD 2017
- (4) Excludes \$14K in net losses for FYTD 2018
- (5) Excludes \$7K in net gains for FYTD 2019
- (6) Excludes \$530K in net gains for FYTD 2020

Unclaimed Property Tourism Fund September 30, 2019



Portfolio Value

Market Value \$210.3 Million
Book Value \$202.2 Million

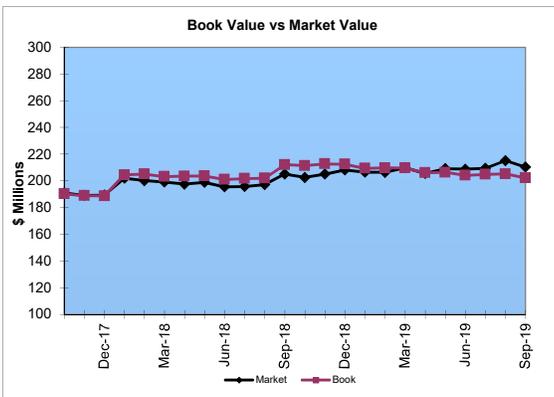
Yield and Average Maturity

Portfolio Book Yield 2.81%
(8) Portfolio Average Maturity 7.8 Yrs

Total Return Performance

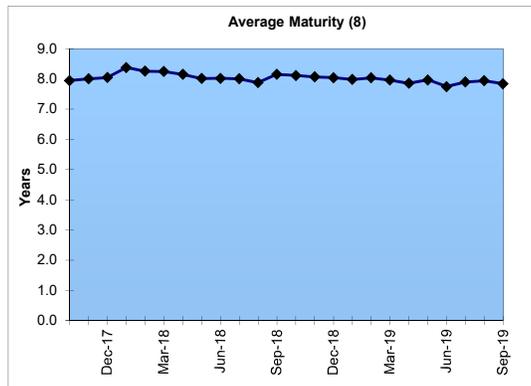
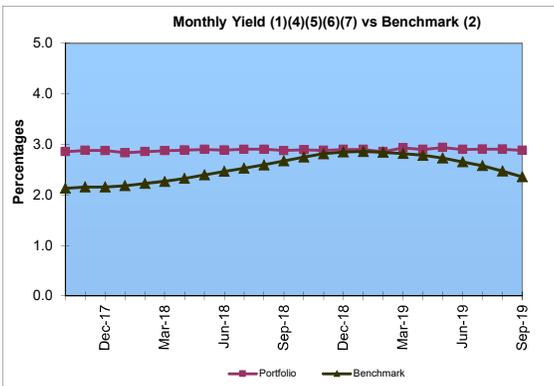
Portfolio 2.34%
Benchmark* 2.27%

*BarCap US Aggregate



Portfolio Quality

	A1 / P1	AAA	AA	A	BBB	BB	B	Other	Portfolio Percent
Asset Backed		100.0%							5.7%
Corporates		4.7%	19.1%	66.8%			9.4%		42.0%
Federal Agencies			100.0%						7.9%
Sov / Snat		100.0%							2.5%
Mortgage Securities			100.0%						15.4%
Treasuries			100.0%						17.2%
T-Pool Combined	16.1%	15.0%	33.2%	26.4%	4.3%	0.0%	0.0%	5.0%	9.3%
Total Portfolio	1.5%	11.5%	51.6%	30.5%	0.4%	0.0%	4.0%	0.5%	100.0%



	Average Portfolio	Realized Income	Book Yield	Performance Benchmarks (3)
FY '20 YTD	205.4	1.5 ⁷	2.8%	2.4%
Last 12 months	208.4	5.9	2.8%	2.4%
FY '19	208.3	5.9 ⁶	2.8%	2.7%
FY '18	197.9	5.4 ⁵	2.7%	2.5%
FY '17	192.1	4.9 ⁴	2.6%	1.9%
FY '16	169.5	4.6	2.7%	1.8%
FY '15	153.7	4.6	3.0%	2.0%
Avg FY '15-'19	184.3	5.1	2.8%	2.2%

- (1) Does not include State Treasury Pool cash balances in calculation.
- (2) 12 month moving average of the constant maturity yield on the 7 year Treasury note
- (3) 12 month moving average of the constant maturity yield on the 7 year Treasury note at end of period
- (4) Excludes \$353K in net gains for FYTD 2017
- (5) Excludes \$39K in net gains for FYTD 2018
- (6) Excludes \$107K in net gains for FYTD 2019
- (7) Excludes \$20K in net gains for FYTD 2020
- (8) Does not include State Treasury Pool cash balances in calculation